

Portfolio Activity Summary - Norwegian Krone

| Transactions | US Dollar Value | | Local Value | |
|-------------------------------|--------------------------|--------------------------|-------------------------|-------------------------|
| | Current Period Value | Year-To-Date Value* | Current Period Value | Year-To-Date Value* |
| Beginning Cash Balance | -- | -- | 0.00 | -- |
| INFLOWS | | | | |
| Foreign Exchange - Inflows | 19,527,213.78 | 19,527,213.78 | 126,988,400.00 | 126,988,400.00 |
| Total Inflows | \$19,527,213.78 | \$19,527,213.78 | 126,988,400.00 | 126,988,400.00 |
| OUTFLOWS | | | | |
| Foreign Exchange - Outflows | (19,527,213.78) | (19,527,213.78) | (126,988,400.00) | (126,988,400.00) |
| Total Outflows | (\$19,527,213.78) | (\$19,527,213.78) | (126,988,400.00) | (126,988,400.00) |
| Ending Cash Balance | -- | -- | 0.00 | -- |

* Year to date information is calculated on a calendar year basis.

Portfolio Activity Detail - Norwegian Krone

INFLOWS & OUTFLOWS

| Settlement Date | Type | Description | Quantity | Per Unit Amount USD Local Value | Amount USD Local Value | Currency Gain/Loss USD |
|-----------------|---------------------|---|-----------------|------------------------------------|-------------------------------|------------------------|
| 6/30 | Forward FX Contract | SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL GBP CONTRACT RATE : 9.014200000 TRADE 3/26/10 VALUE 6/30/10 | (7,000,000.000) | | 9,702,897.85 63,099,400.00 | (744,887.16) |
| 6/30 | Forward FX Contract | SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL GBP CONTRACT RATE : 9.127000000 TRADE 4/06/10 VALUE 6/30/10 | (7,000,000.000) | | 9,824,315.93 63,889,000.00 | (854,819.86) |